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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 10/11/2016	Any day expiry										
				13.59190	13.59190	13.34700	13.34700		26.50	0.00	0.00	0	700.00
\$ / R	13.60	Call	Any day expiry	71.25660	0.07126	46.67960	0.04668	71.257	26.50	0.49	0.00	0	20,000.00
\$ / R	13.75	Call	Any day expiry	29.89230	0.02989	25.98270	0.02598	29.892	30.49	0.24	0.00	0	10,000.00
\$ / R	13.80	Call	Any day expiry	22.39700	0.02240	21.38240	0.02138	22.397	31.82	0.18	0.00	0	50,000.00
\$ / R	14.00	Call	Any day expiry	7.47640	0.00748	9.94000	0.00994	7.476	37.14	0.07	0.00	0	20,000.00
\$ / R	14.10	Call	Any day expiry	4.53000	0.00453	7.15550	0.00716	4.530	39.80	0.04	0.00	0	10,000.00
\$ / R	14.15	Call	Any day expiry	3.57340	0.00357	6.10850	0.00611	3.573	41.13	0.03	0.00	0	50,000.00
\$ / R	14.25	Call	Any day expiry	2.28410	0.00228	4.50720	0.00451	2.284	43.79	0.02	0.00	0	30,000.00
\$ / R	14.40	Call	Any day expiry	0.98260	0.00098	2.94590	0.00295	0.983	46.37	0.01	0.00	0	20,000.00
\$ / R	14.80	Call	Any day expiry	0.07970	0.00008	0.99350	0.00099	0.080	51.37	0.00	0.00	0	20,000.00
\$ / R		On 15/11/2016	Any day expiry	13.58560	13.58560	13.35650	13.35650		22.29	0.00	0.00	0	2,120.00
\$ / R		On 16/11/2016	Any day expiry	13.58820	13.58820	13.35850	13.35850		22.62	0.00	0.00	0	1,000.00
\$ / R		On 17/11/2016	Any day expiry	13.59080	13.59080	13.36050	13.36050		22.60	0.00	0.00	0	0.00
\$ / R	13.26	Put	Any day expiry	57.72050	0.05772	150.68630	0.15069	57.721	22.17	0.22	0.00	0	9,615.00
\$ / R	15.60	Put	Any day expiry	2,010.04640	2.01005	2,240.37550	2.24038	2,010.046	34.75	1.00	0.00	0	9,615.00
\$ / R	17.09	Call	Any day expiry	0.13780	0.00014	0.06670	0.00007	0.138	46.98	0.00	0.00	0	9,615.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/11/2016	Any day expiry			13.62020	13.62020		13.39030	13.39030		20.48	0.00	0.00	0	6,970.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	1.69910	0.00170		3.34830	0.00335	1.699	25.60	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	193.86850	0.19387	322.44650	0.32245	193.868	20.21	0.41	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	0.08340	0.00008	0.03940	0.00004	0.083	43.89	0.00	0.00	0	400.00			
\$ / R			On 30/11/2016	Any day expiry	13.62560	13.62560	13.39580	13.39580		20.52	0.00	0.00	0	78.00			
\$ / R			On 05/12/2016	Any day expiry	13.63910	13.63910	13.40970	13.40970		20.89	0.00	0.00	0	0.00			
\$ / R	13.75	Call	On 05/12/2016	Any day expiry	257.61760	0.25762	179.06860	0.17907	257.618	21.26	0.45	0.00	0	15,000.00			
\$ / R			On 06/12/2016	Any day expiry	13.64180	13.64180	13.41250	13.41250		20.82	0.00	0.00	0	0.00			
\$ / R	13.60	Put	On 06/12/2016	Any day expiry	285.56030	0.28556	417.78580	0.41779	285.560	20.71	0.47	0.00	0	7,000.00			
\$ / R	14.35	Call	On 06/12/2016	Any day expiry	107.26650	0.10727	71.62300	0.07162	107.266	23.34	0.22	0.00	0	7,000.00			
\$ / R			On 12/12/2016	Any day expiry	13.65800	13.65800	13.42910	13.42910		20.20	0.00	0.00	0	0.00			
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	1,165.52190	1.16552	1,370.61160	1.37061	1,165.522	23.83	0.85	0.00	0	5,000.00			
\$ / R			On 13/12/2016	Any day expiry	13.66070	13.66070	13.43200	13.43200		20.17	0.00	0.00	0	275.00			
\$ / R			On 14/12/2016	Any day expiry	13.66340	13.66340	13.43480	13.43480		20.11	0.00	0.00	0	251.00			
\$ / R			On 15/12/2016	Any day expiry	13.66620	13.66620	13.43760	13.43760		20.85	0.00	0.00	0	94.00			
\$ / R			On 19/12/2016	Foreign Exchange Future	13.67780	13.67780	13.44900	13.44900		26.42	0.00	1,725,003,102.60	126,117	419,516.00			
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	7.67650	0.00768	7.38440	0.00738	7.676	22.18	0.02	0.00	0	250.00			
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	50.95510	0.05096	60.16360	0.06016	50.955	20.88	0.11	0.00	0	2,800.00			
\$ / R	12.75	Put	On 19/12/2016	Foreign Exchange Future	70.94980	0.07095	91.87160	0.09187	70.950	20.61	0.14	0.00	0	25,850.00			
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	114.93150	0.11493	162.96080	0.16296	114.931	20.20	0.21	0.00	0	166,585.00			
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	169.69450	0.16969	249.12940	0.24913	169.695	19.84	0.29	0.00	0	725.00			
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	544.85230	0.54485	414.64120	0.41464	544.852	19.64	0.66	0.00	0	2,800.00			
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	207.05230	0.20705	305.64120	0.30564	207.052	19.64	0.34	0.00	0	7,800.00			
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	210.42660	0.21043	310.64870	0.31065	210.427	19.63	0.34	0.00	0	4,500.00			
\$ / R	13.40	Put	On 19/12/2016	Foreign Exchange Future	231.76390	0.23176	336.37470	0.33637	231.764	19.77	0.36	0.00	0	3,000.00			
\$ / R	13.48	Put	On 19/12/2016	Foreign Exchange Future	268.37800	0.26838	380.50430	0.38050	268.378	20.00	0.40	0.00	0	9,347.00			
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	278.00360	0.27800	392.24430	0.39224	278.004	20.06	0.41	0.00	0	26,886.00			
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	362.06660	0.36207	267.72750	0.26773	362.067	20.64	0.50	0.00	0	1,230.00			
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	384.26660	0.38427	518.72750	0.51873	384.267	20.64	0.50	0.00	0	2,000.00			
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	413.56320	0.41356	552.76290	0.55276	413.563	20.78	0.52	0.00	0	12,000.00			
\$ / R	13.77	Put	On 19/12/2016	Foreign Exchange Future	425.57360	0.42557	566.62880	0.56663	425.574	20.84	0.53	0.00	0	19,800.00			
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	252.73840	0.25274	184.54080	0.18454	252.738	21.51	0.39	0.00	0	23,025.00			
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	574.93840	0.57494	735.54080	0.73554	574.938	21.51	0.61	0.00	0	88,460.00			
\$ / R	14.05	Call	On 19/12/2016	Foreign Exchange Future	237.74970	0.23775	173.35360	0.17335	237.750	21.65	0.37	0.00	0	300.00			
\$ / R	14.08	Call	On 19/12/2016	Foreign Exchange Future	229.15890	0.22916	166.96260	0.16696	229.159	21.74	0.36	0.00	0	5,000.00			
\$ / R	14.09	Call	On 19/12/2016	Foreign Exchange Future	226.35870	0.22636	164.88530	0.16489	226.359	21.77	0.35	0.00	0	1,200.00			
\$ / R	14.10	Put	On 19/12/2016	Foreign Exchange Future	645.79210	0.64579	813.83050	0.81383	645.792	21.80	0.65	0.00	0	2,800.00			
\$ / R	14.12	Put	On 19/12/2016	Foreign Exchange Future	660.35230	0.66035	829.72830	0.82973	660.352	21.86	0.66	0.00	0	800.00			
\$ / R	14.18	Call	On 19/12/2016	Foreign Exchange Future	202.57380	0.20257	147.01340	0.14701	202.574	22.03	0.32	0.00	0	4,200.00			
\$ / R	14.20	Call	On 19/12/2016	Foreign Exchange Future	197.62090	0.19762	143.30060	0.14330	197.621	22.09	0.32	0.00	0	500.00			
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	719.82090	0.71982	894.30060	0.89430	719.821	22.09	0.68	0.00	0	2,000.00			
\$ / R	14.25	Call	On 19/12/2016	Foreign Exchange Future	185.73670	0.18574	134.41630	0.13442	185.737	22.23	0.30	0.00	0	2,000.00			
\$ / R	14.25	Put	On 19/12/2016	Foreign Exchange Future	757.93670	0.75794	935.41630	0.93542	757.937	22.23	0.70	0.00	0	7,000.00			
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	796.74260	0.79674	977.07570	0.97708	796.743	22.38	0.71	0.00	0	3,100.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Future	14.33	Put	820.34210	0.82034	1,002.32190	1.00232	820.342	22.46	0.72	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	166.05870	0.16606	119.77610	0.11978	166.059	22.49	0.28	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	154.08310	0.15408	110.91290	0.11091	154.083	22.67	0.26	0.00	0	26,120.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	916.95550	0.91696	1,105.03260	1.10503	916.956	22.81	0.75	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	135.98530	0.13599	97.58390	0.09758	135.985	22.96	0.23	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	958.18530	0.95819	1,148.58390	1.14858	958.185	22.96	0.77	0.00	0	42,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	966.49620	0.96650	1,157.34270	1.15734	966.496	22.99	0.77	0.00	0	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	120.00360	0.12000	85.87970	0.08588	120.004	23.25	0.21	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	1,067.78720	1.06779	1,263.65670	1.26366	1,067.787	23.33	0.80	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	1,093.53490	1.09353	1,290.55920	1.29056	1,093.535	23.42	0.80	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	107.24110	0.10724	76.58040	0.07658	107.241	23.51	0.19	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	1,128.11120	1.12811	1,326.61370	1.32661	1,128.111	23.54	0.81	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,215.69940	1.21570	1,417.61350	1.41761	1,215.699	23.83	0.83	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	91.20120	0.09120	64.72530	0.06473	91.201	23.88	0.16	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	86.77900	0.08678	61.09130	0.06109	86.779	24.00	0.16	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	72.97370	0.07297	49.84360	0.04984	72.974	24.41	0.14	0.00	0	88,249.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,395.17370	1.39517	1,600.84360	1.60084	1,395.174	24.41	0.86	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	64.27910	0.06428	43.05430	0.04305	64.279	24.67	0.12	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	56.41160	0.05641	37.16280	0.03716	56.412	24.90	0.11	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,578.61160	1.57861	1,788.16280	1.78816	1,578.612	24.90	0.89	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,587.88070	1.58788	1,797.61890	1.79762	1,587.881	24.92	0.89	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	50.82480	0.05082	33.02080	0.03302	50.825	25.09	0.10	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	43.48120	0.04348	27.63980	0.02764	43.481	25.37	0.09	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,765.68120	1.76568	1,978.63980	1.97864	1,765.681	25.37	0.91	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	39.19890	0.03920	24.54060	0.02454	39.199	25.56	0.08	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,860.39750	1.86040	2,074.82140	2.07482	1,860.398	25.60	0.92	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,927.09770	1.92710	2,142.46310	2.14246	1,927.098	25.77	0.93	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	2,032.49630	2.03250	2,249.21620	2.24922	2,032.496	26.02	0.94	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	2,148.19220	2.14819	2,366.22970	2.36623	2,148.192	26.30	0.95	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	24.39250	0.02439	14.13480	0.01413	24.393	26.42	0.05	0.00	0	2,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	18.78510	0.01879	11.30140	0.01130	18.785	26.42	0.04	0.00	0	52,443.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	2,340.98510	2.34099	2,562.30140	2.56230	2,340.985	26.42	0.96	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	15.44350	0.01544	9.59370	0.00959	15.443	26.42	0.03	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	10.71740	0.01072	7.94690	0.00795	10.717	26.42	0.02	0.00	0	11,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,800.13430	2.80013	3,028.03540	3.02804	2,800.134	26.42	0.98	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,859.27500	2.85928	3,087.73370	3.08773	2,859.275	26.42	0.98	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	6.80810	0.00681	6.63730	0.00664	6.808	26.42	0.02	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	3,017.38560	3.01739	3,247.01940	3.24702	3,017.386	26.42	0.99	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	4.67240	0.00467	5.70550	0.00571	4.672	26.60	0.01	0.00	0	16,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	3.95690	0.00396	5.21570	0.00522	3.957	26.96	0.01	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	3.73230	0.00373	5.05710	0.00506	3.732	27.09	0.01	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	3.56310	0.00356	4.93580	0.00494	3.563	27.20	0.01	0.00	0	51,333.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	2.30450	0.00230	3.97210	0.00397	2.304	28.21	0.01	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	2.04920	0.00205	3.75770	0.00376	2.049	28.49	0.01	0.00	0	63,513.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	1.73210	0.00173	2.90140	0.00290	1.732	28.90	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	1.67910	0.00168	2.76290	0.00276	1.679	28.98	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	1.23020	0.00123	1.65410	0.00165	1.230	29.77	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	1.16080	0.00116	1.49540	0.00150	1.161	29.92	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	1.11710	0.00112	1.39780	0.00140	1.117	30.02	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	1.09600	0.00110	1.35120	0.00135	1.096	30.08	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.56590	0.00057	0.35260	0.00035	0.566	32.09	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.52800	0.00053	0.29990	0.00030	0.528	32.32	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.52000	0.00052	0.28930	0.00029	0.520	32.38	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.46490	0.00046	0.22030	0.00022	0.465	32.77	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.43240	0.00043	0.18350	0.00018	0.432	33.04	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.31840	0.00032	0.07940	0.00008	0.318	34.22	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.30840	0.00031	0.07220	0.00007	0.308	34.35	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.29690	0.00030	0.06450	0.00006	0.297	34.51	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.27240	0.00027	0.04940	0.00005	0.272	34.88	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.26060	0.00026	0.03850	0.00004	0.261	35.31	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.27140	0.00027	0.03300	0.00003	0.271	35.75	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.29120	0.00029	0.02510	0.00003	0.291	36.52	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.30000	0.00030	0.02230	0.00002	0.300	36.85	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.38920	0.00039	0.00770	0.00001	0.389	39.83	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.45530	0.00046	0.00390	0.00000	0.455	41.71	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.46790	0.00047	0.00340	0.00000	0.468	42.04	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.68350	13.68350	13.45460	13.45460		20.49	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.70660	13.70660	13.47730	13.47730		19.95	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.72390	13.72390	13.49430	13.49430		19.65	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			13.74410	13.74410	13.51390	13.51390		19.53	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			13.74990	13.74990	13.51910	13.51910		19.50	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	573.07920	0.57308	723.81890	0.72382	573.079	20.00	0.55	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	42.81000	0.04281	34.82550	0.03483	42.810	25.06	0.07	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			13.76400	13.76400	13.53200	13.53200		19.42	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	290.21810	0.29022	228.19630	0.22820	290.218	20.71	0.36	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			13.76920	13.76920	13.71670	13.71670		19.45	0.00	603,534.80	44	44.00
\$ / R	On 23/01/2017	Any day expiry			13.77710	13.77710	13.54490	13.54490		19.36	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.78230	13.78230	13.55010	13.55010		19.50	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	690.54320	0.69054	846.15250	0.84615	690.543	20.22	0.58	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	78.06860	0.07807	61.72970	0.06173	78.069	24.21	0.11	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.78750	13.78750	13.55520	13.55520		19.53	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	506.10800	0.50611	640.72180	0.64072	506.108	19.53	0.49	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	292.21490	0.29221	231.77390	0.23177	292.215	20.96	0.34	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.79790	13.79790	13.56550	13.56550		19.47	0.00	330,236.00	24	110.00
\$ / R	On 27/02/2017	Any day expiry			13.86920	13.86920	13.63570	13.63570		19.45	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.90660	13.90660	13.67230	13.67230		19.50	0.00	33,445,373.00	2,405	108,778.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	71.09150	0.07109	92.74760	0.09275	71.091	18.12	0.10	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	108.95740	0.10896	146.79120	0.14679	108.957	17.86	0.14	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	226.99400	0.22699	291.87360	0.29187	226.994	18.21	0.25	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	418.53050	0.41853	519.57170	0.51957	418.531	18.84	0.37	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	723.81340	0.72381	603.31700	0.60332	723.813	19.17	0.58	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	748.50360	0.74850	887.47600	0.88748	748.504	19.89	0.52	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	486.23380	0.48623	401.30500	0.40130	486.234	20.28	0.43	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	879.63380	0.87963	1,029.00500	1.02900	879.634	20.28	0.57	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	948.45470	0.94845	1,102.92190	1.10292	948.455	20.47	0.59	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	425.90120	0.42590	351.15970	0.35116	425.901	20.66	0.39	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,129.32720	1.12933	1,295.84850	1.29585	1,129.327	20.96	0.64	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,590.06090	1.59006	1,774.92320	1.77492	1,590.061	22.16	0.74	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,698.78630	1.69879	1,886.83180	1.88683	1,698.786	22.41	0.76	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	226.78720	0.22679	183.88000	0.18388	226.787	22.61	0.23	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,989.91800	1.98992	2,186.85080	2.18685	1,989.918	22.98	0.80	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,024.90420	2.02490	2,222.76280	2.22276	2,024.904	23.05	0.80	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	184.24160	0.18424	149.15110	0.14915	184.242	23.15	0.19	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	141.20230	0.14120	114.24180	0.11424	141.202	23.86	0.15	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,946.44570	2.94645	3,165.44500	3.16545	2,946.446	24.80	0.89	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	81.87220	0.08187	70.65460	0.07065	81.872	26.31	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	47.34150	0.04734	35.53460	0.03553	47.341	28.30	0.05	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	46.97530	0.04698	35.24830	0.03525	46.975	28.30	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	30.20080	0.03020	22.25370	0.02225	30.201	28.30	0.04	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	22.21580	0.02222	16.16980	0.01617	22.216	28.30	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	3.91640	0.00392	2.67010	0.00267	3.916	28.30	0.01	0.00	0	1,800.00
\$ / R	On 11/04/2017	Any day expiry			13.98410	13.98410	13.74800	13.74800		19.57	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.98680	13.98680	13.75060	13.75060		19.56	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	686.51430	0.68651	810.42170	0.81042	686.514	19.48	0.47	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	134.23110	0.13423	116.51690	0.11652	134.231	24.81	0.13	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.98950	13.98950	13.75320	13.75320		19.57	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.01080	14.01080	13.77410	13.77410		19.53	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.02150	14.02150	13.78450	13.78450		19.49	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	613.98480	0.61398	726.47760	0.72648	613.985	19.18	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	785.42860	0.78543	914.81590	0.91482	785.429	19.66	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	417.71780	0.41772	352.53180	0.35253	417.718	21.34	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	178.76250	0.17876	151.31820	0.15132	178.763	23.87	0.16	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.16830	14.16830	13.92870	13.92870		19.56	0.00	7,410,020.90	523	157,018.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	671.56560	0.67157	780.52850	0.78053	671.566	19.07	0.41	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	692.98040	0.69298	803.89890	0.80390	692.980	19.13	0.41	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	828.27790	0.82828	950.42490	0.95042	828.278	19.50	0.46	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	869.80740	0.86981	995.14530	0.99515	869.807	19.61	0.47	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	899.98700	0.89999	1,027.62030	1.02762	899.987	19.69	0.48	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	739.02580	0.73903	638.95060	0.63895	739.026	20.09	0.47	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,338.75010	1.33875	1,494.68000	1.49468	1,338.750	20.69	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,802.71910	1.80272	1,976.72730	1.97673	1,802.719	21.68	0.67	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	415.62320	0.41562	356.98460	0.35698	415.623	22.08	0.29	0.00	0	2,280.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,027.32320	2.02732	2,208.28460	2.20828	2,027.323	22.08	0.71	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	401.05610	0.40106	344.39300	0.34439	401.056	22.19	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	376.94860	0.37695	323.58410	0.32358	376.949	22.38	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	360.75110	0.36075	309.62530	0.30963	360.751	22.52	0.26	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	336.49040	0.33649	288.74500	0.28875	336.490	22.74	0.25	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	275.62680	0.27563	236.53900	0.23654	275.627	23.39	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	178.47590	0.17848	159.42090	0.15942	178.476	26.19	0.13	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	147.58580	0.14759	121.98630	0.12199	147.586	26.72	0.11	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	83.68220	0.08368	67.94750	0.06795	83.682	26.72	0.07	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.22960	14.22960	13.98910	13.98910		19.67	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	750.99840	0.75100	864.28780	0.86429	750.998	19.21	0.42	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	219.63340	0.21963	198.33730	0.19834	219.633	25.50	0.16	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.25360	14.25360	14.01270	14.01270		19.67	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.41190	14.41190	14.16500	14.16500		19.67	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	290.76300	0.29076	350.87130	0.35087	290.763	17.66	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	374.54050	0.37454	437.68570	0.43769	374.541	18.05	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	521.64170	0.52164	600.99500	0.60099	521.642	18.38	0.30	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	675.94650	0.67595	778.77690	0.77878	675.946	18.70	0.36	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	680.97110	0.68097	784.24250	0.78424	680.971	18.71	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	931.62430	0.93162	1,053.84990	1.05385	931.624	19.40	0.43	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	990.93480	0.99093	1,116.30650	1.11631	990.935	19.55	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	515.18240	0.51518	455.29270	0.45529	515.182	22.37	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	451.06450	0.45106	399.12720	0.39913	451.064	22.88	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	422.81350	0.42281	374.44100	0.37444	422.813	23.14	0.25	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	418.77130	0.41877	371.59900	0.37160	418.771	23.17	0.25	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	326.40690	0.32641	297.44860	0.29745	326.407	24.81	0.20	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.50620	14.50620	14.25460	14.25460		19.74	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.69530	14.69530	14.44370	14.44370		20.04	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.04260	15.04260	14.79560	14.79560		20.55	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.38990	15.38990	15.14760	15.14760		20.94	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	669.85440	0.66985	746.55650	0.74656	669.854	18.75	0.27	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.67780	13.67780	13.44900	13.44900		26.42	0.00	191,489.20	14	422.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.90660	13.90660	13.67230	13.67230		19.50	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.16830	14.16830	13.92870	13.92870		19.56	0.00	0.00	0	55.00
£ / R	On 02/12/2016	Any day expiry			16.88800	16.88800	16.58380	16.58380		21.41	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			16.93680	16.93680	16.63470	16.63470		20.80	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.95330	16.95330	16.65110	16.65110		20.50	0.00	256,401,709.20	15,124	50,383.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	85.43920	0.08544	144.39640	0.14440	85.439	19.33	0.15	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	553.95140	0.55395	406.51940	0.40652	553.951	20.25	0.58	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	360.65140	0.36065	515.41940	0.51542	360.651	20.25	0.42	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	563.28680	0.56329	758.55150	0.75855	563.287	20.87	0.55	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	326.39410	0.32639	234.37910	0.23438	326.394	21.22	0.40	0.00	0	656.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	673.09410		0.67309		883.27910	0.88328	673.094	21.22	0.60	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	294.99830		0.29500		211.03730	0.21104	294.998	21.43	0.37	3,170,045.73	500	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,041.80470		1.04180		1,285.72080	1.28572	1,041.805	22.26	0.73	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	157.20670		0.15721		109.67530	0.10968	157.207	22.62	0.22	3,816,382.35	1,000	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,203.90670		1.20391		1,458.57530	1.45858	1,203.907	22.62	0.78	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	34.85350		0.03485		24.39380	0.02439	34.853	25.28	0.06	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,465.79020		4.46579		4,767.20860	4.76721	4,465.790	31.69	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.39970		0.00040		0.22340	0.00022	0.400	34.40	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.12240		17.12240		16.81500	16.81500		20.02	0.00	0.00	0	2.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.26990		17.26990		16.96050	16.96050		19.72	0.00	2,072,388.00	120	8,192.00
£ / R	On 25/04/2017	Any day expiry			17.42950		17.42950		17.11550	17.11550		19.51	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.63010		17.63010		17.31290	17.31290			0.00	0.00	0	20,028.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.35520		18.35520		18.02070	18.02070		18.03	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13085		0.13085		0.12860	0.12860		24.01	0.00	263,002.47	2,010	16,543.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13356		0.13356		0.13127	0.13127		22.16	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13669		0.13669		0.13436	0.13436		21.71	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13966		0.13966		0.13724	0.13724		22.57	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			14.91940		14.91940		14.78890	14.78890		20.99	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			14.92930		14.92930		14.79910	14.79910		20.68	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.00720		15.00720		14.88070	14.88070		20.13	0.00	123,464,234.40	8,227	58,346.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	70.05070		0.07005		62.11100	0.06211	70.051	23.90	0.12	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,933.17640		1.93318		2,055.17810	2.05518	1,933.176	24.41	0.92	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.14480		0.00014		0.12780	0.00013	0.145	33.15	0.00	0.00	0	2,961.00
€ / R	On 24/02/2017	Any day expiry			14.99900		14.99900		15.76500	15.76500		18.83	0.00	31,530,000.00	2,000	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.31930		15.31930		15.18820	15.18820		19.11	0.00	2,297,895.00	150	27,419.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	243.17450		0.24317		271.98250	0.27198	243.175	18.17	0.24	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	940.98390		0.94098		857.97580	0.85798	940.984	18.53	0.65	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	443.57060		0.44357		401.42970	0.40143	443.571	20.18	0.38	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	213.85810		0.21386		193.32580	0.19333	213.858	22.05	0.21	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.67900		15.67900		15.54330	15.54330		18.93	0.00	940,740.00	60	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.01790		16.01790		15.87530	15.87530		18.95	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.39360		16.39360		16.24440	16.24440		19.35	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.00429		98.00429		97.30391	97.30391			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.08940		95.08940		94.37505	94.37505			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.86677		93.86677		93.14670	93.14670			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.96526		95.96526		95.25166	95.25166			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.63218		99.63218		98.92810	98.92810			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06868		100.06868		100.06868	100.06868			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00882		100.00882		100.00839	100.00839			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63544		99.63544		99.63022	99.63022			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/09/2017	Interest Rate Swap		99.68290	99.68290		99.66762	99.66762			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.97019	99.97019		99.94537	99.94537			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.99641	99.99641		99.97234	99.97234			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.28919	99.28919		99.25318	99.25318			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.96670	98.96670		98.91616	98.91616			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.03783	99.03783		98.97151	98.97151			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.54000	99.54000		99.46000	99.46000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.96231	97.96231		97.66579	97.66579			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.30255	97.30255		96.97363	96.97363			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.60983	96.60983		96.24598	96.24598			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.88803	96.88803		96.49122	96.49122			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.13295	99.13295		98.71631	98.71631			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future		514.02800	514.02800		516.20100	516.20100			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		524.06500	524.06500		526.28900	526.28900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		534.73600	534.73600		537.01100	537.01100			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		594.89700	594.89700		600.24100	600.24100			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		606.51300	606.51300		611.97100	611.97100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		618.86300	618.86300		624.43800	624.43800			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		540.62100	540.62100		546.48100	546.48100			0.00	0.00	0	611.00
ALBI	On 04/05/2017	Index Future		551.17700	551.17700		557.16000	557.16000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		562.40000	562.40000		568.51100	568.51100			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.47380	10.47380		10.34340	10.34340		14.71	0.00	879,799.20	84	12,967.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.62840	10.62840		10.49430	10.49430		14.25	0.00	30,259,054.80	2,847	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.80420	10.80420		10.66710	10.66710		14.58	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.96820	10.96820		10.82690	10.82690		15.18	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.16140	11.16140		11.01880	11.01880		15.68	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.15630	10.15630		10.05920	10.05920		16.77	0.00	58,815,133.30	5,791	15.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.33420	10.33420		10.23480	10.23480		16.30	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.53770	10.53770		10.43590	10.43590		16.28	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		835.78260	835.78260		896.72490	896.72490			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		13.93510	13.93510		13.81420	13.81420		19.80	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.24370	14.24370		14.11860	14.11860		19.10	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.60130	14.60130		14.47160	14.47160		19.23	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.00090	2.00090		1.97230	1.97230		18.23	0.00	0.00	0	10.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 13/03/2017	Foreign Exchange Future		2.02450	2.02450		1.99470	1.99470		17.14	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.04990	2.04990		2.01970	2.01970		17.63	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		1.99670	1.99670		1.96800	1.96800		19.01	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.02220	2.02220		2.00490	2.00490		16.80	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.06440	2.06440		2.04640	2.04640		16.57	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.45344	79.94162		10.29626	80.96097			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.52862	77.70872		10.36606	78.74957			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.59439	79.29207		10.42638	80.35530			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future		10.56318	84.35108		10.40600	85.52866			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.63747	81.73546		10.47495	82.93778			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.70187	83.40137		10.53412	84.62937			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI		538.42200	538.42200		544.20300	544.20300			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		548.93500	548.93500		554.83800	554.83800			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		560.11300	560.11300		566.14100	566.14100			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.76430	1.76430		1.73470	1.73470		19.43	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.79530	1.79530		1.76480	1.76480		19.24	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.82960	1.82960		1.79840	1.79840		19.40	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		129.12242	129.12242		129.38828	129.38828			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		131.65167	131.65167		131.92531	131.92531			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 03/08/2017	Bond Future		133.00775	133.00775		133.28896	133.28896			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		108.80182	108.80182		108.85958	108.85958			0.00	0.00	0	5,278.00
I2033	On 04/05/2017	Bond Future		109.89379	109.89379		109.95490	109.95490			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		112.13799	112.13799		112.20198	112.20198			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future		135.24769	135.24769		135.66717	135.66717			0.00	2,299,210.73	17	22,164.00
I2038	On 04/05/2017	Bond Future		137.89706	137.89706		138.32749	138.32749			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		139.21407	139.21407		139.65518	139.65518			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future		135.51031	135.51031		135.58232	135.58232			0.00	0.00	0	17,789.00
I2046	On 04/05/2017	Bond Future		136.63655	136.63655		136.71253	136.71253			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		139.42694	139.42694		139.50658	139.50658			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		144.09067	144.09067		144.16813	144.16813			0.00	0.00	0	23,975.00
I2050	On 04/05/2017	Bond Future		146.91311	146.91311		146.99498	146.99498			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		148.25135	148.25135		148.33723	148.33723			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		253.02900	253.02900		253.22500	253.22500			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future		257.98500	257.98500		258.18900	258.18900			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		263.25300	263.25300		263.46300	263.46300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		685.13100	685.13100		685.88400	685.88400			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		698.45900	698.45900		699.22800	699.22800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		712.20700	712.20700		712.99100	712.99100			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 19/12/2016	Foreign Exchange Future			0.13360		0.13360		0.13140	0.13140			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13370		0.13370		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13230		0.13230		0.13130	0.13130			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.97180		9.97180		9.85020	9.85020		16.36	0.00	747,885.00	75	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.11020		10.11020		9.98510	9.98510		15.95	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.26500		10.26500		10.13850	10.13850		16.22	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.30920		1.30920		1.29120	1.29120			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.32670		1.32670		1.30800	1.30800			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.33900		1.33900		1.32040	1.32040			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.23950		1.23950		1.23810	1.23810			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24180		1.24180		1.24050	1.24050			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24430		1.24430		1.24300	1.24300			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09720		1.09720		1.10650	1.10650			0.00	10,549,578.00	9,615	4,207.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10160		1.10160		1.11090	1.11090			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10660		1.10660		1.11590	1.11590			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.83275		112.19424		8.68367	113.23919		9.08	0.00	113,652,765.12	1,013	102,663.00
R186	On 02/02/2017	Bond Future	8.00	Call	255.39000		0.25539		424.42000	0.42442	255.390	8.77	0.11	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	727.83000		0.72783		1,076.84000	1.07684	727.830	8.88	0.26	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	843.10000		0.84310		1,226.26000	1.22626	843.100	8.90	0.29	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,237.41000		1.23741		1,720.97000	1.72097	1,237.410	8.95	0.38	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,290.61000		1.29061		1,786.15000	1.78615	1,290.610	8.96	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,822.97000		1.82297		1,427.46000	1.42746	1,822.970	9.04	0.47	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,725.45000		1.72545		1,348.27000	1.34827	1,725.450	9.05	0.45	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,571.08000		1.57108		1,223.83000	1.22383	1,571.080	9.06	0.43	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,372.99000		1.37299		1,064.84000	1.06484	1,372.990	9.09	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,172.82000		1.17282		903.66000	0.90366	1,172.820	9.14	0.35	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	616.92000		0.61692		465.79000	0.46579	616.920	9.30	0.21	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	489.26000		0.48926		367.52000	0.36752	489.260	9.36	0.18	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.87075		114.38532		8.71524	115.45297		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.89578		111.40961		8.73363	112.50068		8.99	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			299.96925		299.96925		300.13389	300.13389			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			305.84488		305.84488		306.01867	306.01867			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			305.19127		305.19127		305.37300	305.37300			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future	249.21313		249.21313		249.34776	249.34776			0.00	0.00	0	35,809.00
R202	On 04/05/2017	Bond Future	254.09477		254.09477		254.23695	254.23695			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	255.61872		255.61872		255.76768	255.76768			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	8.51471		99.85537		8.39015	100.42483		6.64	0.00	50,127,395.74	502	16,470.00
R2023	On 04/05/2017	Bond Future	8.54516		97.87248		8.41348	98.45500		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.55747		99.86628		8.41812	100.46211		6.31	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.64875		103.63804		7.52239	103.71121		0.76	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future	7.35067		101.48842		7.13161	101.56507		0.53	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future	9.26100		90.73949		9.10263	91.85264			0.00	0.00	0	28,782.00
R2030	On 04/05/2017	Bond Future	9.30690		92.51191		9.14295	93.64862			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.34392		90.38932		9.17415	91.55057			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.37839		93.89850		9.21521	95.13020		12.70	0.00	0.00	0	14,080.00
R2032	On 04/05/2017	Bond Future	9.42315		91.57279		9.25452	92.83043		12.73	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.45796		93.43870		9.28384	94.72328		12.70	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future	9.49059		98.64140		9.33274	99.95216			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future	9.53447		96.06384		9.37161	97.40225			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.56930		98.02103		9.40136	99.38807			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.54648		90.89957		9.38354	92.25197		14.53	0.00	0.00	0	41,574.00
R2037	On 04/05/2017	Bond Future	9.59319		92.67506		9.42520	94.05576		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.63244		90.30542		9.45926	91.71563		14.62	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	7.83468		101.32226		7.72735	101.50624		2.01	0.00	0.00	0	30,155.00
R204	On 04/05/2017	Bond Future	7.82584		103.30101		7.69934	103.49062		1.88	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.74277		101.36263		7.59068	101.55762		1.68	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2017	Bond Future			9.59127		94.72147		9.42839	96.17350		15.22	0.00	1,894,429.40	20	8,119.00
R2040	On 04/05/2017	Bond Future			9.63778		96.57167		9.46993	98.05409		15.27	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.67706		94.03096		9.50413	95.54496		15.32	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.59446		92.06607		9.44191	93.44547		15.95	0.00	0.00	0	20,162.00
R2044	On 04/05/2017	Bond Future			9.63908		93.86440		9.48200	95.27266		16.01	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.67670		91.39373		9.51500	92.83207		16.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.55043		95.93809		9.39792	97.36063		16.17	0.00	17,268,856.20	180	63,332.00
R2048	On 04/05/2017	Bond Future			9.58986		93.37120		9.43297	94.82353		16.30	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.62128		95.27350		9.46001	96.75679		16.32	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.04659		98.40567		7.93851	98.68046		3.19	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,223.32000		2.22332	2,474.93000	2.47493	2,223.320		3.36	0.92	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.06750		100.32761		7.94740	100.60973		3.08	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.05022		98.72690		7.91581	99.01626		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,133.61000		1.13361	1,290.82000	1.29082	1,133.610		2.90	0.55	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.24394		97.24232		8.13329	97.61305		4.59	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.26891		95.73808		8.14947	96.11801		4.46	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.26817		97.68857		8.13900	98.07765		4.31	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.42788		74.28894		9.27025	75.38652		14.71	0.00	742,889.40	10	62,133.00
R209	On 04/05/2017	Bond Future			9.46750		72.58855		9.30527	73.70911		14.81	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.49837		74.06761		9.33157	75.21203		14.87	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/02/2017	Bond Future	189.28313		189.28313		189.38391	189.38391			0.00	0.00	0	1,983.00
R210	On 04/05/2017	Bond Future	190.67444		190.67444		190.78089	190.78089			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	194.56854		194.56854		194.67997	194.67997			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	148.15896		148.15896		148.63870	148.63870			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	151.06117		151.06117		151.55323	151.55323			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	152.11595		152.11595		152.62019	152.62019			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.28231	85.36491		9.12424	86.44624			12.41	0.00	0.00	0	51,569.00
R213	On 04/05/2017	Bond Future	9.32233	83.47962		9.15910	84.58379			12.47	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.35268	85.18030		9.18418	86.30814			12.48	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.50412	74.64235		9.34655	75.79223			15.56	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.54223	72.80141		9.38026	73.97525			15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.57233	74.28453		9.40594	75.48335			15.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	23,422.63000	23,422.63000		23,117.17000	23,117.17000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.80580	9.80580		9.68000	9.68000			17.06	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.97410	9.97410		9.84510	9.84510			16.39	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.21830	4.21830		4.20910	4.20910			16.11	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.21000	4.21000		4.19890	4.19890			15.70	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.36720	1.36720		1.36500	1.36500				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32200	1.32200		1.32500	1.32500				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.26600	1.26600		1.27650	1.27650				0.00	0.00	0	0.00
Total for Derivatives :												2,478,177,150.54	178,472	4,254,435.00
Grand Total:												2,478,177,150.54	178,472	4,254,435.00